```
In [2]: # DoanLoad The Kaggle Data
          #!wget --header="Host: storage.googleapis.com" --header="User-Agent: Mozilla/5.0
 In [ ]: # Refrence Notebook
          #https://www.kaggle.com/qcw171717/naive-baseline/
          #!unzip m5-forecasting-accuracy.zip
 In [4]:
 In [5]:
          # import sum Libaries
          import numpy as np
          import pandas as pd
          from tqdm import tqdm
          df = pd.read csv('sales train evaluation.csv')
In [85]:
          df.head()
Out[85]:
                                      id
                                                 item_id
                                                            dept_id
                                                                      cat_id store_id state_id d_1
           0 HOBBIES 1 001 CA 1 evaluation
                                         HOBBIES 1 001
                                                        HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
            HOBBIES_1_002_CA_1_evaluation
                                         HOBBIES_1_002
                                                        HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
             HOBBIES 1 003 CA 1 evaluation
                                         HOBBIES 1 003
                                                        HOBBIES 1
                                                                   HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
             HOBBIES_1_004_CA_1_evaluation
                                         HOBBIES_1_004 HOBBIES_1 HOBBIES
                                                                               CA_1
                                                                                         CA
                                                                                               0
             HOBBIES 1 005 CA 1 evaluation HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
          5 rows × 1947 columns
In [86]:
          IDS = df['id']
 In [7]:
          df.shape
 Out[7]: (30490, 1947)
          price df = pd.read csv("sell prices.csv")
 In [8]:
          price_df.head()
 Out[8]:
             store_id
                             item_id wm_yr_wk sell_price
           0
                CA_1 HOBBIES_1_001
                                        11325
                                                   9.58
           1
                CA 1 HOBBIES 1 001
                                        11326
                                                   9.58
           2
                CA_1 HOBBIES_1_001
                                        11327
                                                   8.26
           3
                CA 1 HOBBIES 1 001
                                        11328
                                                   8.26
                CA_1 HOBBIES_1_001
                                        11329
                                                   8.26
```

```
In [9]: price df.shape
 Out[9]: (6841121, 4)
In [10]:
          cal df = pd.read csv("calendar.csv")
          cal df.head()
Out[10]:
               date wm_yr_wk
                                 weekday wday month year
                                                              d event_name_1 event_type_1 event_name_1
              2011-
           0
                01-
                        11101
                                 Saturday
                                             1
                                                       2011 d 1
                                                                          NaN
                                                                                       NaN
                29
              2011-
                01-
                        11101
                                  Sunday
                                             2
                                                    1
                                                       2011 d_2
                                                                          NaN
                                                                                       NaN
                30
              2011-
           2
                        11101
                                  Monday
                                             3
                                                    1 2011
                                                            d 3
                                                                          NaN
                                                                                       NaN
                01-
                31
              2011-
                02-
                        11101
                                 Tuesday
                                             4
                                                    2 2011 d 4
                                                                          NaN
                                                                                       NaN
                01
              2011-
                02-
                        11101
                              Wednesday
                                             5
                                                    2 2011 d_5
                                                                          NaN
                                                                                       NaN
                02
In [11]:
          cal_df.shape
Out[11]: (1969, 14)
In [12]: # Get integer value in d column
                                                 ex d 1 , d 2
                                                                  --->>>
                                                                              1,1
          cal_df["d"]=cal_df["d"].apply(lambda x: int(x.split("_")[1]))
          cal df.head()
Out[12]:
               date wm_yr_wk
                                 weekday wday month year d event_name_1 event_type_1 event_name
              2011-
                                                                        NaN
           0
               01-
                        11101
                                             1
                                                       2011 1
                                                                                                   Na
                                 Saturday
                                                                                     NaN
                29
              2011-
                        11101
                                             2
                                                       2011 2
           1
                01-
                                  Sunday
                                                                        NaN
                                                                                     NaN
                                                                                                   Νŧ
                30
              2011-
           2
                01-
                        11101
                                  Monday
                                                       2011 3
                                                                        NaN
                                                                                     NaN
                                                                                                   Na
                31
              2011-
           3
                02-
                        11101
                                 Tuesday
                                             4
                                                    2 2011 4
                                                                        NaN
                                                                                     NaN
                                                                                                   Νŧ
                01
              2011-
                                                    2 2011 5
                02-
                        11101 Wednesday
                                             5
                                                                        NaN
                                                                                     NaN
                                                                                                   Νŧ
                02
                                                                                                   •
```

```
In [13]: price_df["id"] = price_df["item_id"] + "_" + price_df["store_id"] + "_evaluation
    price_df.head()
```

#### Out[13]:

	store_id	item_id	wm_yr_wk	sell_price	id
0	CA_1	HOBBIES_1_001	11325	9.58	HOBBIES_1_001_CA_1_evaluation
1	CA_1	HOBBIES_1_001	11326	9.58	HOBBIES_1_001_CA_1_evaluation
2	CA_1	HOBBIES_1_001	11327	8.26	HOBBIES_1_001_CA_1_evaluation
3	CA_1	HOBBIES_1_001	11328	8.26	HOBBIES_1_001_CA_1_evaluation
4	CA 1	HOBBIES 1 001	11329	8.26	HOBBIES 1 001 CA 1 evaluation

Level id	Level description	Aggregation level	Number of series
1	Unit sales of all products, aggregated for all stores/states	Total	1
2	Unit sales of all products, aggregated for each State	State	3
3	Unit sales of all products, aggregated for each store	Store	10
4	Unit sales of all products, aggregated for each category	Category	3
5	Unit sales of all products, aggregated for each department	Department	7
6	Unit sales of all products, aggregated for each State and category	State-Category	9
7	Unit sales of all products, aggregated for each State and department	State-Department	21
8	Unit sales of all products, aggregated for each store and category	Store-Category	30
9	Unit sales of all products, aggregated for each store and department	Store-Department	70
10	Unit sales of product $i$ , aggregated for all stores/states	Product	3,049
11	Unit sales of product $i$ , aggregated for each State	Product-State	9,147
12	Unit sales of product $i$ , aggregated for each store	Product-Store	30,490
Total			42,840

# 1. Calculate Weight For Product-Store Level {Level-12}

100%| 28/28 [00:08<00:00, 3.36it/s]

```
In [14]: for day in tqdm(range(1886, 1914)):
    # Get the Week Id of Particular Day
    wk_id = list(cal_df[cal_df["d"]==day]["wm_yr_wk"])[0]
    # Get All Price Information on that Paricular Day
    wk_price_df = price_df[price_df["wm_yr_wk"]==wk_id]
    # Merge Sell Price With Transaction data
    df = df.merge(wk_price_df[["sell_price", "id"]], on=["id"], how='inner')
    # Sales Revnue = Number of Product Sold * Product Price
    df["Sales_Revenue" + str(day)] = df["sell_price"] * df["d_" + str(day)]
    df.drop(columns=["sell_price"], inplace=True)
```

```
In [15]:
          df.head()
Out[15]:
                                        id
                                                  item_id
                                                             dept_id
                                                                        cat_id store_id state_id
                                                                                               d_1
           0 HOBBIES 1 001 CA 1 evaluation
                                           HOBBIES 1 001
                                                          HOBBIES 1
                                                                     HOBBIES
                                                                                 CA_1
                                                                                            CA
                                                                                                  0
             HOBBIES_1_002_CA_1_evaluation
                                           HOBBIES_1_002
                                                          HOBBIES 1
                                                                                 CA 1
                                                                     HOBBIES
                                                                                            CA
                                                                                                  0
                                           HOBBIES 1 003
             HOBBIES 1 003 CA 1 evaluation
                                                          HOBBIES 1
                                                                     HOBBIES
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
                                           HOBBIES 1 004
             HOBBIES_1_004_CA_1_evaluation
                                                          HOBBIES 1
                                                                     HOBBIES
                                                                                                  0
                                                                                 CA_1
                                                                                            CA
             HOBBIES 1 005 CA 1 evaluation
                                           HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                                            CA
                                                                                                  0
                                                                                 CA 1
          5 rows × 1975 columns
          # Get 28 Days Total Revnue by Particular Product
In [16]:
          df["dollar_sales"] = df[[c for c in df.columns if c.find("Sales_Revenue")==0]].su
          df.head()
Out[16]:
                                        id
                                                  item_id
                                                                        cat_id store_id state_id
                                                             dept_id
                                                                                               d_1
           0 HOBBIES 1 001 CA 1 evaluation
                                           HOBBIES 1 001
                                                          HOBBIES 1 HOBBIES
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
             HOBBIES_1_002_CA_1_evaluation
                                           HOBBIES 1 002
                                                          HOBBIES 1
                                                                     HOBBIES
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
             HOBBIES_1_003_CA_1_evaluation
                                           HOBBIES 1 003
                                                          HOBBIES 1
                                                                     HOBBIES
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
             HOBBIES 1 004 CA 1 evaluation
                                           HOBBIES 1 004
                                                                     HOBBIES
                                                          HOBBIES 1
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
                                           HOBBIES 1 005
             HOBBIES 1 005 CA 1 evaluation
                                                          HOBBIES 1 HOBBIES
                                                                                 CA 1
                                                                                            CA
                                                                                                  0
          5 rows × 1976 columns
In [17]: # Drop all the Revenues Columns
```

df.drop(columns=[c for c in df.columns if c.find("unit sales")==0], inplace=True

```
In [18]: # Product Contribution in the Revenue
          df["weight"] = df["dollar sales"] / df["dollar sales"].sum()
          df.head()
Out[18]:
                                      id
                                                 item_id
                                                            dept_id
                                                                      cat_id store_id state_id d_1
          0 HOBBIES 1 001 CA 1 evaluation
                                         HOBBIES 1 001 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
                                         HOBBIES 1 002
          1 HOBBIES_1_002_CA_1_evaluation
                                                        HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
          2 HOBBIES 1 003 CA 1 evaluation
                                         HOBBIES 1 003 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
            HOBBIES 1 004 CA 1 evaluation
                                         HOBBIES 1 004
                                                        HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
            HOBBIES_1_005_CA_1_evaluation
                                         HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
          5 rows × 1977 columns
          df.drop(columns=["dollar sales"], inplace=True)
In [19]:
In [20]: df["weight"] /= 12
          2. Forecasting Next 28 days Using Simple Moving Average
          all days col = [h for h in df.columns if 'd ' in h]
In [21]:
          print("First 5 values ",all days col[0:5])
          print("Last 5 values ",all_days_col[-5:])
          First 5 values ['d_1', 'd_2', 'd_3', 'd_4', 'd_5']
          Last 5 values ['d 1937', 'd 1938', 'd 1939', 'd 1940', 'd 1941']
In [22]: train_data = df[all_days_col[:1913]]
          train data.head()
Out[22]:
             d_1
                 d_2 d_3 d_4 d_5 d_6 d_7 d_8 d_9 d_10 d_11 d_12 d_13 d_14 d_15 d_16 d_1
               0
                    0
                        0
                             0
                                  0
                                      0
                                           0
                                               0
                                                    0
                                                         0
                                                               0
                                                                    0
                                                                          0
                                                                                0
                                                                                     0
                                                                                          0
          0
          1
               0
                    0
                        0
                             0
                                  0
                                      0
                                           0
                                               0
                                                    0
                                                         0
                                                               0
                                                                    0
                                                                          0
                                                                                0
                                                                                     0
                                                                                          0
                                  0
                                           0
                                                         0
                                                                                0
                                                                                     0
                                                                                          0
          3
               0
                    0
                        0
                             0
                                  0
                                      0
                                                    0
                                                         0
                                                                    0
                                                                          0
                                                                                0
                                                                                     0
                                                                                          0
                                           0
                                               0
                                                               0
               O
                    0
                        O
                             0
                                  0
                                      0
                                           0
                                               0
                                                    0
                                                         0
                                                               0
                                                                    0
                                                                          0
                                                                                0
                                                                                     0
                                                                                          0
          5 rows × 1913 columns
```

```
In [23]:
          val data = df[all days col[1913:]]
          val data.head()
Out[23]:
             d_1914 d_1915 d_1916 d_1917 d_1918 d_1919 d_1920 d_1921 d_1922 d_1923 d_1924 d_
          0
                         0
                                        2
                                                       3
                                                              5
                                                                                            1
                  0
                                 0
                                        0
                                                       0
                                                                                    1
          1
                         1
                                               0
                                                              0
                                                                     0
                                                                             0
                                                                                            0
          2
                         0
                                 1
                                        1
                                               0
                                                       2
                                                                     0
                                                                                    0
                                                                                            0
                                        2
          3
                  0
                         0
                                 1
                                                       1
                                                                             0
                                                                                    0
                                                                                            0
                         0
                                 2
                                        3
                                               1
                                                       0
                                                              3
                                                                     2
                                                                                    1
                  1
                                                                             3
                                                                                            1
In [24]: | def simple_Moving_Average(train_data,
                                                   forecast_days,window_Size):
              predictions = []
              for i in range(forecast days):
                  # All Data Avilabel in Trainin Data
                  if i == 0:
                       predictions.append(np.mean(train data[train data.columns[-window Size
                  if i < forecast_days and i > 0:
                       predictions.append((np.sum(train data[train data.columns[-window Size
                                              np.sum(predictions[:i], axis=0))/forecast days
              return predictions
In [25]:
          forecast_days = 28
          window Size = 28
          predictions = simple Moving Average(train data, forecast days, window Size)
          for d, i in enumerate(range(1914, 1942)):
In [26]:
              df['F ' + str(i)] = predictions[d]
          df.head()
In [27]:
Out[27]:
                                      id
                                                 item_id
                                                            dept_id
                                                                      cat_id store_id state_id d_1
          0 HOBBIES 1 001 CA 1 evaluation HOBBIES 1 001
                                                        HOBBIES 1 HOBBIES
                                                                                         CA
                                                                                               0
                                                                               CA 1
             HOBBIES_1_002_CA_1_evaluation HOBBIES_1_002 HOBBIES_1 HOBBIES
                                                                               CA_1
                                                                                         CA
                                                                                               0
          2 HOBBIES 1 003 CA 1 evaluation HOBBIES 1 003 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
             HOBBIES_1_004_CA_1_evaluation HOBBIES_1_004 HOBBIES_1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
          4 HOBBIES 1 005 CA 1 evaluation HOBBIES 1 005 HOBBIES 1 HOBBIES
                                                                               CA 1
                                                                                         CA
                                                                                               0
          5 rows × 2004 columns
```

```
In [ ]: # --->> Level 12 Ground Truth Vaulues And Forecasting Values we have.
```

# 3. Focus on Higher Level Aggregating

### Level 1. Aggregation of Total

```
In [28]: data = df[[a for a in df.columns if a.find("d") == 0 or a.find("F") == 0]]
          # Get All Columns Sum
          data = data.sum()
          # Transpose the data
          aggregated df = pd.DataFrame(data).transpose()
          aggregated df
Out[28]:
                d_1
                        d_2
                                        d_4
                                               d_5
                                                       d_6
                                                               d_7
                                                                              d_9
                                d_3
                                                                       d_8
                                                                                     d_10
                                                                                             d_1
          0 32631.0 31749.0 23783.0 25412.0 19146.0 29211.0 28010.0 37932.0 32736.0 25572.0 23071.
          1 rows × 1969 columns
          aggregated df["level"] = 1
In [29]:
          aggregated_df["weight"] = 1/12
          aggregated_df
Out[29]:
                d_1
                        d_2
                                d_3
                                        d_4
                                               d_5
                                                       d_6
                                                               d_7
                                                                       d_8
                                                                              d_9
                                                                                     d_10
                                                                                             d_1
          0 32631.0 31749.0 23783.0 25412.0 19146.0 29211.0 28010.0 37932.0 32736.0 25572.0 23071.
          1 rows × 1971 columns
          # we will Give Each Level Around 8.3% Weight
```

#### Level-2 To Level-11 Aggregation

```
In [31]: | columns = aggregated df.columns
           for lev in aggregation_level:
                # Group by Based on Aggregation Level
                new_df = df.groupby(by=aggregation_level[lev]).sum().reset_index()
                # Add Level Column
                new_df["level"] = lev
                # Append your new DataFrame into old DataFrame
                aggregated_df = aggregated_df.append(new_df[columns])
In [32]:
           aggregated_df
Out[32]:
                              d_2
                                      d_3
                                                                        d_7
                                                                                          d_9
                     d_1
                                               d_4
                                                       d_5
                                                                d_6
                                                                                 d_8
                                                                                                 d_10
                 32631.0 31749.0 23783.0
                                           25412.0
                                                    19146.0
                                                            29211.0 28010.0
                                                                             37932.0
                                                                                      32736.0 25572.0
               0
                                                                                                       230
                  14195.0
                          13805.0
                                   10108.0
                                           11047.0
                                                     9925.0
                                                                    12251.0
                                                                             16610.0
                                                                                      14696.0
                                                                                               11822.0
               0
                                                            11322.0
                                                                                                       10!
               1
                   9438.0
                           9630.0
                                    6778.0
                                            7381.0
                                                     5912.0
                                                             9006.0
                                                                      6226.0
                                                                               9440.0
                                                                                       9376.0
                                                                                                7319.0
                                                                                                        6:
                   8998.0
                                    6897.0
                                                     3309.0
               2
                           8314.0
                                            6984.0
                                                             8883.0
                                                                      9533.0
                                                                              11882.0
                                                                                       8664.0
                                                                                                6431.0
                                                                                                        5
                   4337.0
                                            3051.0
               0
                           4155.0
                                    2816.0
                                                     2630.0
                                                             3276.0
                                                                      3450.0
                                                                              5437.0
                                                                                       4340.0
                                                                                                3157.0
                                                                                                        29
                                                         ...
            9142
                      0.0
                                                        0.0
                                                                         0.0
                                                                                          0.0
                              0.0
                                       0.0
                                               0.0
                                                                0.0
                                                                                 0.0
                                                                                                   0.0
            9143
                      0.0
                              0.0
                                       0.0
                                               0.0
                                                        0.0
                                                                0.0
                                                                         0.0
                                                                                  0.0
                                                                                          0.0
                                                                                                   0.0
            9144
                      0.0
                              2.0
                                       0.0
                                               1.0
                                                        1.0
                                                                 1.0
                                                                         0.0
                                                                                 2.0
                                                                                          1.0
                                                                                                   2.0
            9145
                      2.0
                              1.0
                                       0.0
                                                        0.0
                                                                0.0
                                                                         1.0
                                                                                  1.0
                                                                                          0.0
                                                                                                   0.0
                                               0.0
            9146
                      0.0
                              1.0
                                       0.0
                                               2.0
                                                        0.0
                                                                 1.0
                                                                         1.0
                                                                                  1.0
                                                                                          0.0
                                                                                                   0.0
           12350 rows × 1971 columns
           print(df.shape[0]+aggregated_df.shape[0])
In [33]:
           42840
           # For Each Level i have my Ground Truth Value And Forecasting value
```

## 4. Calculatte RMSSE and WRMSSE

$$RMSSE = \sqrt{\frac{\frac{1}{h} \sum_{t=n+1}^{n+h} (y_t - \hat{y}_t)^2}{\frac{1}{n-1} \sum_{t=2}^{n} (y_t - y_{t-1})^2}},$$

```
In [34]: h = 28  # Forecasting For 28 Days
         n = 1913  # my Traning Data
In [35]: def RMSSE(ground_truth, forecast, train_series):
             num = ((ground_truth - forecast)**2).sum(axis=1)
             den = 1/(n-1) * ((train_series[:, 1:] - train_series[:, :-1]) ** 2).sum(axis:
             rmsse = (1/h * num/den) ** 0.5
             return rmsse
In [36]: # First 1913 Days Columns
         train series cols = [c for c in df.columns if c.find("d ") == 0][:-28]
         train series cols[-5:]
Out[36]: ['d 1909', 'd 1910', 'd 1911', 'd 1912', 'd 1913']
In [37]: # 28 Days Columns
         ground_truth_cols = [c for c in df.columns if c.find("d_") == 0][-28:]
         ground_truth_cols[-5:]
Out[37]: ['d 1937', 'd 1938', 'd 1939', 'd 1940', 'd 1941']
In [38]: # Forecasting Columns
         forecast_cols = [c for c in df.columns if c.find("F_") == 0]
         forecast cols[-5:]
Out[38]: ['F 1937', 'F 1938', 'F 1939', 'F 1940', 'F 1941']
```

### Out[39]:

	id	item_id	dept_id	cat_id	store_id	state_id	d_1
0	HOBBIES_1_001_CA_1_evaluation	HOBBIES_1_001	HOBBIES_1	HOBBIES	CA_1	CA	0
1	HOBBIES_1_002_CA_1_evaluation	HOBBIES_1_002	HOBBIES_1	HOBBIES	CA_1	CA	0
2	HOBBIES_1_003_CA_1_evaluation	HOBBIES_1_003	HOBBIES_1	HOBBIES	CA_1	CA	0
3	HOBBIES_1_004_CA_1_evaluation	HOBBIES_1_004	HOBBIES_1	HOBBIES	CA_1	CA	0
4	HOBBIES_1_005_CA_1_evaluation	HOBBIES_1_005	HOBBIES_1	HOBBIES	CA_1	CA	0

5 rows × 2005 columns

```
In [40]: # For Level 1 to 11 Calculate RMSSE
          aggregated_df["rmsse"] = RMSSE(np.array(aggregated_df[ground_truth_cols]),
                                np.array(aggregated_df[forecast_cols]), np.array(aggregated_d-
           aggregated_df.head()
Out[40]:
                 d_1
                          d_2
                                  d_3
                                          d_4
                                                   d_5
                                                           d_6
                                                                   d_7
                                                                            d_8
                                                                                    d_9
                                                                                           d_10
                                                                                                   d_1
              32631.0 31749.0 23783.0
                                       25412.0
                                               19146.0 29211.0
                                                               28010.0 37932.0 32736.0
                                                                                        25572.0 23071.
              14195.0
                      13805.0
                               10108.0
                                       11047.0
                                                9925.0
                                                       11322.0
                                                                12251.0
                                                                       16610.0
                                                                                14696.0
                                                                                         11822.0
                                                                                                 10933.
               9438.0
                                        7381.0
                                                5912.0
                                                        9006.0
                                                                         9440.0
                                                                                          7319.0
                       9630.0
                                6778.0
                                                                 6226.0
                                                                                 9376.0
                                                                                                  6224.
           2
               8998.0
                       8314.0
                                                3309.0
                                                        8883.0
                                                                        11882.0
                                6897.0
                                        6984.0
                                                                 9533.0
                                                                                 8664.0
                                                                                          6431.0
                                                                                                  5914.
               4337.0
                       4155.0
                                2816.0
                                        3051.0
                                                2630.0
                                                         3276.0
                                                                 3450.0
                                                                         5437.0
                                                                                 4340.0
                                                                                          3157.0
                                                                                                  2995.
          5 rows × 1972 columns
In [42]: # Calculate WRMSSE
           df["wrmsse"] = df["weight"] * df["rmsse"]
           aggregated_df["wrmsse"] = aggregated_df["weight"] * aggregated_df["rmsse"]
```

```
In [43]: df["wrmsse"].sum() + aggregated_df["wrmsse"].sum()
```

Out[43]: 1.0970029012597868

#### **Prediction Part**

```
In [73]: all_days_col = [h for h in df.columns if 'd_' in h]
    print("First 5 values ",all_days_col[0:5])
    print("Last 5 values ",all_days_col[-5:])

df = df[all_days_col]
    df.head()
```

First 5 values ['d\_1', 'd\_2', 'd\_3', 'd\_4', 'd\_5']
Last 5 values ['d\_1965', 'd\_1966', 'd\_1967', 'd\_1968', 'd\_1969']

#### Out[73]: d\_1 d\_2 d\_3 d\_4 d\_5 d\_6 d\_7 d\_8 d\_9 d\_10 d\_11 d\_12 d\_13 d\_14 d\_15 d\_16 d\_1

5 rows × 1969 columns

```
In [74]: # Add Test Data
for day in range(1942,1970):
    df['d_' + str(day)] = 0
```

/usr/local/lib/python3.7/dist-packages/ipykernel\_launcher.py:4: SettingWithCopy
Warning:

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row\_indexer,col\_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy (https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

after removing the cwd from sys.path.

```
In [75]:
          df.head()
Out[75]:
              d_1
                   d_2 d_3 d_4 d_5 d_6 d_7 d_8 d_9 d_10 d_11 d_12 d_13 d_14 d_15 d_16
           0
                0
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           4
                      0
                           0
                               0
           5 rows × 1969 columns
           all_days_col = [h for h in df.columns if 'd_' in h]
In [76]:
           print("First 5 values ",all_days_col[0:5])
           print("Last 5 values ",all_days_col[-5:])
           df = df[all_days_col]
           df.head()
           First 5 values ['d_1', 'd_2', 'd_3', 'd_4', 'd_5']
           Last 5 values ['d_1965', 'd_1966', 'd_1967', 'd_1968', 'd_1969']
Out[76]:
               d 1
                   d_2 d_3 d_4 d_5 d_6 d_7 d_8 d_9 d_10 d_11 d_12 d_13 d_14 d_15 d_16 d_1
           0
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                                                                                                   0
           5 rows × 1969 columns
           train_data = df[all_days_col[:1941]]
In [77]:
           train data.head()
Out[77]:
                                                                                                      d_1
               d_1
                   d_2 d_3 d_4 d_5 d_6 d_7 d_8 d_9 d_10 d_11 d_12 d_13 d_14 d_15 d_16
           0
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                 0
                      0
                               0
           5 rows × 1941 columns
```

```
In [78]: val_data = df[all_days_col[1941:]]
val_data.head()
```

```
Out[78]:
               d_1942 d_1943 d_1944 d_1945 d_1946 d_1947 d_1948 d_1949 d_1950 d_1951 d_1952 d_
            0
                             0
                                     0
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```

```
In [80]: forecast_days = 28
   window_Size = 28
   predictions = simple_Moving_Average(train_data, forecast_days, window_Size)
```

```
In [81]: for d, i in enumerate(range(1942, 1970)):
    val_data['d_' + str(i)] = predictions[d]
```

/usr/local/lib/python3.7/dist-packages/ipykernel\_launcher.py:2: SettingWithCopy
Warning:

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row\_indexer,col\_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy (https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

In [82]: val\_data

_		F 0 0 1	
71	+	ו עין	
v	uч	102	Ι.

	d_1942	d_1943	d_1944	d_1945	d_1946	d_1947	d_1948	d_1949	d_1950
0	1.178571	1.220663	1.264258	1.309410	1.284747	1.330630	1.271010	1.137832	1.178469
1	0.250000	0.258929	0.232462	0.240764	0.249363	0.258268	0.267492	0.277046	0.286940
2	0.750000	0.776786	0.804528	0.797547	0.790316	0.818542	0.776347	0.768360	0.795801
3	1.750000	1.812500	1.877232	1.908562	1.905296	1.830485	1.860146	1.712294	1.630590
4	1.392857	1.406888	1.457134	1.437746	1.381951	1.395592	1.445435	1.389914	1.368126
30485	0.642857	0.665816	0.689595	0.714224	0.668303	0.620743	0.642912	0.665873	0.689654
30486	0.285714	0.295918	0.270773	0.244729	0.217755	0.225532	0.233586	0.241929	0.250569
30487	0.785714	0.813776	0.842839	0.837226	0.831413	0.861106	0.820431	0.814018	0.807376
30488	1.321429	1.332908	1.273369	1.318847	1.330234	1.306314	1.317254	1.364298	1.341595
30489	1.250000	1.294643	1.340880	1.388769	1.438368	1.489738	1.507228	1.525344	1.544106

30490 rows × 28 columns

In [91]: p1 = pd.concat([IDS, val\_data], axis=1, sort=False)

Out[91]:

	id	d_1942	d_1943	d_1944	d_1945	d_1946	d_1947
0	HOBBIES_1_001_CA_1_evaluation	1.178571	1.220663	1.264258	1.309410	1.284747	1.330630
1	HOBBIES_1_002_CA_1_evaluation	0.250000	0.258929	0.232462	0.240764	0.249363	0.258268
2	HOBBIES_1_003_CA_1_evaluation	0.750000	0.776786	0.804528	0.797547	0.790316	0.818542
3	HOBBIES_1_004_CA_1_evaluation	1.750000	1.812500	1.877232	1.908562	1.905296	1.830485
4	HOBBIES_1_005_CA_1_evaluation	1.392857	1.406888	1.457134	1.437746	1.381951	1.395592
30485	FOODS_3_823_WI_3_evaluation	0.642857	0.665816	0.689595	0.714224	0.668303	0.620743
30486	FOODS_3_824_WI_3_evaluation	0.285714	0.295918	0.270773	0.244729	0.217755	0.225532
30487	FOODS_3_825_WI_3_evaluation	0.785714	0.813776	0.842839	0.837226	0.831413	0.86110€
30488	FOODS_3_826_WI_3_evaluation	1.321429	1.332908	1.273369	1.318847	1.330234	1.306314
30489	FOODS_3_827_WI_3_evaluation	1.250000	1.294643	1.340880	1.388769	1.438368	1.489738

30490 rows × 29 columns

```
In [92]: p2 = p1.copy()
            p2["id"] = p1["id"].str.replace("evaluation$", "validation")
Out[92]:
                                                id
                                                      d_1942
                                                                d_1943
                                                                          d_1944
                                                                                     d_1945
                                                                                               d_1946
                                                                                                         d_1947
                 0 HOBBIES 1 001 CA 1 validation
                                                    1.178571
                                                               1.220663
                                                                         1.264258
                                                                                   1.309410
                                                                                             1.284747
                                                                                                       1.330630
                    HOBBIES_1_002_CA_1_validation
                                                               0.258929
                                                                         0.232462
                                                                                                       0.258268
                                                    0.250000
                                                                                   0.240764
                                                                                             0.249363
                    HOBBIES 1 003 CA 1 validation
                                                    0.750000
                                                              0.776786
                                                                         0.804528
                                                                                   0.797547
                                                                                             0.790316
                                                                                                       0.818542
                    HOBBIES 1 004 CA 1 validation
                                                    1.750000
                                                               1.812500
                                                                         1.877232
                                                                                   1.908562
                                                                                             1.905296
                                                                                                        1.830485
                    HOBBIES_1_005_CA_1_validation
                                                    1.392857
                                                               1.406888
                                                                         1.457134
                                                                                   1.437746
                                                                                             1.381951
                                                                                                        1.395592
            30485
                      FOODS 3 823 WI 3 validation
                                                    0.642857
                                                               0.665816
                                                                         0.689595
                                                                                   0.714224
                                                                                             0.668303
                                                                                                       0.620743
            30486
                      FOODS 3 824 WI 3 validation
                                                    0.285714
                                                               0.295918
                                                                         0.270773
                                                                                   0.244729
                                                                                             0.217755
                                                                                                       0.225532
             30487
                      FOODS 3 825 WI 3 validation
                                                    0.785714
                                                              0.813776
                                                                         0.842839
                                                                                   0.837226
                                                                                             0.831413
                                                                                                       0.861106
             30488
                      FOODS 3 826 WI 3 validation
                                                    1.321429
                                                               1.332908
                                                                         1.273369
                                                                                   1.318847
                                                                                             1.330234
                                                                                                        1.306314
             30489
                                                    1.250000
                      FOODS 3 827 WI 3 validation
                                                              1.294643
                                                                         1.340880
                                                                                   1.388769
                                                                                             1.438368
                                                                                                       1.489738
           30490 rows × 29 columns
           p3 = pd.concat([p1, p2], axis=0, sort=False)
In [93]:
            р3
Out[93]:
                                                                                                          d_1947
                                                 id
                                                       d_1942
                                                                 d_1943
                                                                           d_1944
                                                                                     d_1945
                                                                                                d_1946
                    HOBBIES 1 001 CA 1 evaluation
                                                     1.178571
                                                               1.220663
                                                                         1.264258
                                                                                    1.309410
                                                                                              1.284747
                                                                                                        1.330630
                                                     0.250000
                                                                                                        0.258268
                    HOBBIES_1_002_CA_1_evaluation
                                                               0.258929
                                                                         0.232462
                                                                                    0.240764
                                                                                              0.249363
                    HOBBIES_1_003_CA_1_evaluation
                                                     0.750000
                                                               0.776786
                                                                         0.804528
                                                                                    0.797547
                                                                                              0.790316
                                                                                                        0.818542
                    HOBBIES 1 004 CA 1 evaluation
                                                     1.750000
                                                               1.812500
                                                                          1.877232
                                                                                    1.908562
                                                                                              1.905296
                                                                                                        1.830485
                    HOBBIES 1 005 CA 1 evaluation
                                                     1.392857
                                                               1.406888
                                                                          1.457134
                                                                                    1.437746
                                                                                              1.381951
                                                                                                        1.395592
                                                            ...
            30485
                       FOODS 3 823 WI 3 validation
                                                     0.642857
                                                               0.665816
                                                                         0.689595
                                                                                    0.714224
                                                                                              0.668303
                                                                                                        0.620743
             30486
                       FOODS 3 824 WI 3 validation
                                                     0.285714
                                                               0.295918
                                                                                                        0.225532
                                                                         0.270773
                                                                                    0.244729
                                                                                              0.217755
                                                     0.785714
                                                                                                        0.861106
             30487
                       FOODS 3 825 WI 3 validation
                                                               0.813776
                                                                         0.842839
                                                                                    0.837226
                                                                                              0.831413
             30488
                       FOODS 3 826 WI 3 validation
                                                     1.321429
                                                               1.332908
                                                                         1.273369
                                                                                    1.318847
                                                                                              1.330234
                                                                                                        1.306314
             30489
                       FOODS 3 827 WI 3 validation
                                                     1.250000
                                                               1.294643
                                                                         1.340880
                                                                                    1.388769
                                                                                              1.438368
                                                                                                        1.489738
           60980 rows × 29 columns
           p3.columns = \lceil \text{id} \rceil + \lceil \text{F} \rceil + \text{str}(c) for c in np.arange(1,29,1)
In [94]:
```

